

PCE Endowment Fund
Net Asset Value
As of the Month Ending
8/31/2012

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 20,338.80
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>20,338.80</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	181,237,847.23
Total fixed Income Securities	<u>181,237,847.23</u>

Broad Domestic Equity

SSgA Russell 3000	381,157,869.62
Total Broad Domestic Equity	<u>381,157,869.62</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	143,628,081.54
Lazard International Equities	59,848,351.52
Total Global Equity Ex-U.S.	<u>203,476,433.06</u>

Receivables and Payables

Income Receivable	25.83
Income payable to/from	

Total Assets

\$ 765,892,514.54

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
8/31/2012

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 25.83	\$ 131.85
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>25.83</u>	<u>131.85</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	265,580.75	2,904,622.17
	<u>265,580.75</u>	<u>2,904,622.17</u>
Broad Domestic Equity		
SSgA Russell 3000	9,256,685.00	12,785,448.24
	<u>9,256,685.00</u>	<u>12,785,448.24</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	3,768,676.60	5,387,197.28
Lazard International Equities	1,152,700.86	2,626,319.16
	<u>4,921,377.46</u>	<u>8,013,516.44</u>
Total Investment Income (Loss)	14,443,669.04	23,703,718.70
Income Payable/Paid to/from		
Total Invested Assets, Beginning of Period	761,035,494.52	751,780,451.96
Net Contribution (Withdrawal)	(9,586,649.02)	(9,591,656.12)
Total Assets	<u><u>\$ 765,892,514.54</u></u>	<u><u>\$ 765,892,514.54</u></u>
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